

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2006
(in thousands of dollars)

		TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	TOTAL OTHER INVESTED ASSETS	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD	TOTAL ALL ASSETS
INVESTED ASSETS					
Short-term Fixed Income Pool	AY70	2,038,224	8	2,700	2,040,932
Intermediate-term Fixed Income Pool	AY72	3,159,872	29,919	-	3,189,791
Broad Market Fixed Income Pool	AY73	901,210	67,002	-	968,212
Retirement Fixed Income Pool	AY77	-	-	2,983,458	2,983,458
External Domestic Fixed Income Pool	AY74	-	-	-	-
Non-retirement Domestic Fixed Income Pool	SSGA	-	18,069	-	18,069
Tips	SSGA	-	-	4,054	4,054
High Yield Pool	AY9N/9P	-	-	215,507	215,507
International Fixed Income Pool	AY63	-	-	290,359	290,359
Tobacco Revenue Fixed Income	SSGA	16,420	-	-	16,420
Individually held debt securities and other instruments		669,265	102,685	-	771,950
Domestic Equity Pool	AY4A-4J/AY37-49	-	-	5,179,077	5,179,077
Non-retirement Domestic Equity Pool	SSGA	511,280	121,000	-	632,280
International Equity Pool	AY58/64/65/67/68/69	-	-	2,098,580	2,098,580
SOA International Equity Pool	AY66	163,619	34,125	-	197,744
Emerging Markets Equity Pool	AY61/62	-	-	280,720	280,720
Private Equity Pool	AY85/98/8B/8A	-	-	837,725	837,725
Real Estate Pool	AY82/9H	-	-	1,421,163	1,421,163
Other Investment Pool	AY9A/9B/9G	-	-	106,525	106,525
Absolute Return Pool	AY9D/9E/9F	-	-	347,133	347,133
Mortgage-related assets		-	-	32	32
Total Investments		7,459,890	372,808	13,767,034	21,599,733
Income receivable		8,801	851	90	9,743
Income earned, but not distributed from (to) other funds		-	-	-	-
Total managed investments		7,468,692	373,659	13,767,124	21,609,476
Participant directed investments		-	-	2,507,654	2,507,654
Total invested assets		7,468,692	373,659	16,274,778	24,117,130

TOTAL INCOME AND CHANGE IN ASSETS					
Short-term Fixed Income Pool	AY70	8,801	-	90	8,892
Intermediate-term Fixed Income Pool	AY72	27,381	258	-	27,639
Broad Market Fixed Income Pool	AY73	11,824	879	-	12,703
Retirement Fixed Income Pool	AY77	-	-	39,673	39,673
External Domestic Fixed Income Pool	AY74	-	-	(308)	(308)
Non-retirement Domestic Fixed Income Pool	SSGA	-	242	-	242
Tips	SSGA	-	-	54	54
High Yield Pool	AY9N/9P	-	-	1,061	1,061
International Fixed Income Pool	AY63	-	-	2,855	2,855
Tobacco Revenue Fixed Income	SSGA	70	-	-	70
Individually held debt securities and other instruments		72	920	-	992
Domestic Equity Pool	AY4A-4J/AY37-49	-	-	(40,485)	(40,485)
Non-retirement Domestic Equity Pool	SSGA	(424)	(100)	-	(524)
International Equity Pool	AY58/64/65/67/68/69	-	-	12,734	12,734
SOA International Equity Pool	AY66	825	172	-	998
Emerging Markets Equity Pool	AY61/62	-	-	3,291	3,291
Private Equity Pool	AY85/98/8B/8A	-	-	717	717
Real Estate Pool	AY82/9H	-	-	8,373	8,373
Other Investment Pool	AY9A/9B/9G	-	-	2,021	2,021
Absolute Return Pool	AY9D/9E/9F	-	-	(3,433)	(3,433)
Mortgage-related assets		-	-	-	-
Participant directed accounts		-	-	12,616	12,616
Total investment income (loss)		48,550	2,371	39,260	90,182
Total invested assets, beginning of period		6,658,392	362,945	16,267,495	23,288,831
Net contributions (withdrawals)		761,749	8,344	(32,028)	738,065
Transfers from (to) other funds		-	-	-	-
Commission Recapture		1	-	51	52
Total invested assets, end of period		7,468,692	373,659	16,274,778	24,117,130

COMBINED SCHEDULE OF INVESTED ASSETS
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July 31, 2006
(in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	CUSTODIAN ACCOUNT #S	GENERAL FUND					PUBLIC SCHOOL TRUST FUND			ALASKA CHILDREN'S TRUST						
		CONSTITUTIONAL BUDGET RESERVE FUND		TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON-SEGREGATED INVESTMENTS	PERMANENT FUND DIVIDEND FUND (c)	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	INVESTMENT LOSS TRUST	POWER COST EQUALIZATION ENDOWMENT FUND	ILLINOIS CREEK MINE RESTORATION	ALASKA SPORT FISH CONSTRUCTION FUND
		MAIN	SUB ACCOUNT													
INVESTED ASSETS																
Short-term Fixed Income Pool	AY70	213,289	257	213,546	1,174,317	39,369	1,311	10,102	11,413	-	396	396	11,473	6	708	62,402
Intermediate-term Fixed Income Pool	AY72	1,285,109		1,285,109	1,702,510				-							
Broad Market Fixed Income Pool	AY73	358,241	180,313	538,554				176,627	176,627	2,076		2,076	65,055			
Retirement Fixed Income Pool	AY77															
External Domestic Fixed Income Pool	AY74															
Non-retirement Domestic Fixed Income Pool (g)	SSGA															
TIPS																
High Yield Pool	AY9N/9P															
International Fixed Income Pool	AY63															
Tobacco Revenue Fixed Income (c)	SSGA				16,420											
Individually held debt securities and other instruments (a)					8,595	660,670										
Domestic Equity Pool	AY4A-4J/AY37-49															
Non-retirement Domestic Equity Pool (g)	SSGA		214,941	214,941				145,817	145,817	6,174		6,174	85,071	152		
International Equity Pool	AY58/64/65/67/68/69															
SOA International Equity Pool	AY66		99,699	99,699						2,401		2,401	35,286			
Emerging Markets Equity Pool	AY61/62															
Private Equity Pool	AY85/98/8B/8A															
Real Estate Pool	AY82/9H															
Other Investment Pool	AY9A/9B/9G															
Absolute Return Pool	AY9D/9E/9F															
Mortgage-related assets																
Total Investments		1,856,639	495,210	2,351,849	2,901,842	700,039	323,755	10,102	333,857	10,650	396	11,046	11,473	185,418	860	62,402
Income receivable		992	1	994	4,781	164	5	45	50	-	2	2	54	-	3	292
Income earned, but not distributed from (to) other funds					2,872	(164)	(933)	933	-	(13)	13	-				
Total managed investments		1,857,631	495,211	2,352,842	2,909,495	700,039	322,827	11,080	333,907	10,637	411	11,048	11,526	185,418	863	62,694
Participant directed investments																
Total invested assets		1,857,631	495,211	2,352,842	2,909,495	700,039	322,827	11,080	333,907	10,637	411	11,048	11,526	185,418	863	62,694

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS
for the period July 1, 2006 through July 31, 2006
(in thousands of dollars)

INCOME AND CHANGES IN ASSETS																
	CUSTODIAN ACCOUNT #S	AY19	AY10	AY01	AY2G	AY08	AY09	AY06	AY07	AY28	AY13	AY9J	AY9V			
Short-term Fixed Income Pool	AY70	992	1	994	4,781	164	5	45	50	-	2	2	54	-	3	292
Intermediate-term Fixed Income Pool	AY72	11,133		11,133	14,762											
Broad Market Fixed Income Pool	AY73	4,700	2,366	7,066				2,317	2,317	27		27	853			
Retirement Fixed Income Pool	AY77															
External Domestic Fixed Income Pool	AY74															
Non-retirement Domestic Fixed Income Pool (g)	SSGA															
TIPS																
High Yield Pool	AY9N/9P															
International Fixed Income Pool	AY63															
Tobacco Revenue Fixed Income	SSGA				70											
Individually held debt securities and other instruments						72										
Domestic Equity Pool	AY4A-4J/AY37-49															
Non-retirement Domestic Equity Pool (g)	SSGA		(178)	(178)				(121)	(121)	(5)		(5)	(71)			
International Equity Pool	AY58/64/65/67/68/69															
SOA International Equity Pool	AY66		503	503						12		12	178			
Emerging Markets Equity Pool	AY61/62															
Private Equity Pool	AY85/98/8B/8A															
Real Estate Pool	AY82/9H															
Other Investment Pool	AY9A/9B/9G															
Absolute Return Pool	AY9D/9E/9F															
Mortgage-related assets																
Participant directed accounts																
Total investment income (loss)		16,825	2,692	19,517	19,614	236	2,201	45	2,246	34	2	36	54	961	3	292
Total invested assets, beginning of period		1,774,506	492,519	2,267,025	2,865,785	12,480	320,379	10,102	330,482	10,653	430	11,083	11,485	184,457	860	62,402
Net contributions (withdrawals)		66,300	-	66,300	23,932	687,487	1,179	-	1,179	(38)	(34)	(71)	(13)	-	-	-
Transfers from (to) other funds					164	(164)	(933)	933	-	(13)	13	-	-			
Commission Recapture (b)			1	1												
Total invested assets, end of period		1,857,631	495,211	2,352,842	2,909,495	700,039	322,827	11,080	333,907	10,637	411	11,048	11,526	185,418	863	62,694

(a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances.

(b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools.

(c) General Fund investment held outside of the GeFONSI investment pool.

(d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments

(e) Custodian is State Street Bank, assets are reported at amortized cost.

(f) Custodian is USBank.

(g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

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at Fair Value
July 31, 2006
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INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	INTERNATIONAL AIRPORTS														INTERNATIONAL AIRPORT TOTALS
	BOND PROCEEDS														
	REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 1999A	Series 1999B	Series 1999C	Series 2002A	Series 2002B	Series 2002 Reserve	Series 2003A	Series 2003B	Series 2003 Reserve	Series 2006 AMT	Series 2006 NON-AMT	Series 2006 VARIABLE RATE	
AY04/05	AY9M	AY14	AY20	AY18	AY2B	AY2A	AY2E	AY2P	AY2R	AY2U	AY9W	AY9X	AY9Y		
INVESTED ASSETS															
Short-term Fixed Income Pool	9,928	3,881	4,632	4,333	667	6,403	48,850	13,437	4,005	11,165	3,880	122,807	75,351	49,458	358,797
Intermediate-term Fixed Income Pool	81,708	44,150	-	-	-	-	-	-	-	-	-	-	-	-	125,858
Broad Market Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retirement Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
External Domestic Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-retirement Domestic Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TIPS	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
High Yield Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
International Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt securities and other instruments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Domestic Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-retirement Domestic Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
International Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
SOA International Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Emerging Markets Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Private Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Investment Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Absolute Return Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Mortgage-related assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Investments	91,635	48,031	4,632	4,333	667	6,403	48,850	13,437	4,005	11,165	3,880	122,807	75,351	49,458	484,655
Income receivable	31	22	22	20	3	30	229	63	19	53	18	579	353	231	1,673
Income earned, but not distributed from (to) other funds	(2,708)	-	-	-	-	-	-	-	-	-	-	-	-	-	(2,708)
Total managed investments	88,958	48,053	4,653	4,354	670	6,433	49,080	13,500	4,024	11,217	3,899	123,386	75,704	49,690	483,620
Participant directed investments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total invested assets	88,958	48,053	4,653	4,354	670	6,433	49,080	13,500	4,024	11,217	3,899	123,386	75,704	49,690	483,620

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for the period July 1, 2006 through July 31, 2006
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INCOME AND CHANGES IN ASSETS															
Short-term Fixed Income Pool	31	22	22	20	3	30	229	63	19	53	18	579	353	231	1,673
Intermediate-term Fixed Income Pool	705	381	-	-	-	-	-	-	-	-	-	-	-	-	1,085
Broad Market Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retirement Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
External Domestic Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-retirement Domestic Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TIPS	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
High Yield Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
International Fixed Income Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Individually held debt securities and other instruments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Domestic Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-retirement Domestic Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
International Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
SOA International Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Emerging Markets Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Private Equity Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Investment Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Absolute Return Pool	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Mortgage-related assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Participant directed accounts	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total investment income (loss)	736	403	22	20	3	30	229	63	19	53	18	579	353	231	2,758
Total invested assets, beginning of period	85,299	48,810	4,637	4,333	732	6,531	49,142	13,437	4,005	11,356	3,880	124,590	75,372	49,458	481,584
Net contributions (withdrawals)	2,924	(1,160)	(5)	-	(66)	(128)	(292)	-	-	(192)	-	(1,783)	(21)	-	(722)
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Commission Recapture	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total invested assets, end of period	88,958	48,053	4,653	4,354	670	6,433	49,080	13,500	4,024	11,217	3,899	123,386	75,704	49,690	483,620

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances.
- (b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools.
- (c) General Fund investment held outside of the GeFONSI investment pool.
- (d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments
- (e) Custodian is State Street Bank, assets are reported at amortized cost.
- (f) Custodian is USBank.
- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

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	INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE							OTHER INVESTED ASSETS						
	RETIREMENT HEALTH INSURANCE			GENERAL OBLIGATION BONDS				TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	ALASKA STUDENT LOAN CORPORATION (f)	EXXON VALDEZ OIL SPILL INVESTMENT FUND (d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
	MAJOR MEDICAL	LONG TERM CARE	TOTAL	Series 2003A		Series 2003B								
				EDUCATION AND MUSEUM FACILITY	TRANSPORTATION PROJECTS	ACCELERATED TRANSPORTATION	TOTAL							
AY03	AY11		AY2N	AY2O	AY2M		AY12	AY15/2F/2V/9R	AYT1-4	AY02/2H/2J	AY2L			
INVESTED ASSETS														
Short-term Fixed Income Pool	29,457	2,073	31,530	49,079	54,918	30,271	134,268	2,038,224	1		7		8	
Intermediate-term Fixed Income Pool	46,395		46,395					3,159,872				29,919	29,919	
Broad Market Fixed Income Pool	75,992	42,907	118,899	-	-	-	-	901,210			67,002		67,002	
Retirement Fixed Income Pool			-											
External Domestic Fixed Income Pool			-											
Non-retirement Domestic Fixed Income Pool			-						18,069				18,069	
TIPS														
High Yield Pool			-											
International Fixed Income Pool			-											
Tobacco Revenue Fixed Income			-					16,420						
Individually held debt securities and other instruments			-					669,265		15,283	87,401		102,685	
Domestic Equity Pool			-											
Non-retirement Domestic Equity Pool		59,125	59,125					511,280	32,166		88,834		121,000	
International Equity Pool			-											
SOA International Equity Pool		26,234	26,234					163,619			34,125		34,125	
Emerging Markets Equity Pool			-											
Private Equity Pool			-											
Real Estate Pool			-											
Other Investment Pool			-											
Absolute Return Pool			-											
Mortgage-related assets			-											
Total Investments	151,844	130,339	282,182	49,079	54,918	30,271	134,268	7,459,890	50,237	15,283	87,401	189,968	29,919	372,808
Income receivable	119	5	125	241	278	146	665	8,801	-	2	849	-	-	851
Income earned, but not distributed from (to) other funds			-											
Total managed investments	151,963	130,344	282,307	49,320	55,196	30,417	134,933	7,468,692	50,237	15,285	88,250	189,968	29,919	373,659
Participant directed investments			-											
Total invested assets	151,963	130,344	282,307	49,320	55,196	30,417	134,933	7,468,692	50,237	15,285	88,250	189,968	29,919	373,659

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INCOME AND CHANGES IN ASSETS														
	AY03	AY11		AY2N	AY2O	AY2M			AY12	AY15/2F/2V/9R	AYT1-4	AY02/2H/2J	AY2L	
Short-term Fixed Income Pool	119	5	125	241	278	146	665	8,801	-					-
Intermediate-term Fixed Income Pool	400		400					27,381					258	258
Broad Market Fixed Income Pool	997	563	1,560	-	-	-	-	11,824				879		879
Retirement Fixed Income Pool			-											
External Domestic Fixed Income Pool			-											
Non-retirement Domestic Fixed Income Pool			-						242					242
TIPS														
High Yield Pool			-											
International Fixed Income Pool			-											
Tobacco Revenue Fixed Income			-					70						
Individually held debt securities and other instruments			-					72		49	871			920
Domestic Equity Pool			-											
Non-retirement Domestic Equity Pool		(49)	(49)					(424)	(27)			(74)		(100)
International Equity Pool			-											
SOA International Equity Pool		132	132					825				172		172
Emerging Markets Equity Pool			-											
Private Equity Pool			-											
Real Estate Pool			-											
Other Investment Pool			-											
Absolute Return Pool			-											
Mortgage-related assets			-											
Participant directed accounts			-											
Total investment income (loss)	1,516	652	2,168	241	278	146	665	48,550	215	49	871	978	258	2,371
Total invested assets, beginning of period	152,593	128,477	281,070	52,694	63,704	33,282	149,680	6,658,392	50,022	7,897	86,331	189,035	29,661	362,945
Net contributions (withdrawals)	(2,146)	1,216	(931)	(3,616)	(8,786)	(3,010)	(15,412)	761,749	-	7,339	1,049	(44)	-	8,344
Transfers from (to) other funds			-											
Commission Recapture			-					1						
Total invested assets, end of period	151,963	130,344	282,307	49,320	55,196	30,417	134,933	7,468,692	50,237	15,285	88,250	189,968	29,919	373,659

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances.
(b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools.
(c) General Fund investment held outside of the GeFONSI investment pool.
(d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments
(e) Custodian is State Street Bank, assets are reported at amortized cost.
(f) Custodian is USBank.
(g) Investment represents shares in a Common Trust Fund, a passively managed index fund.

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
July 31, 2006
(in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF ARME

	PUBLIC EMPLOYEES' RETIREMENT SYSTEM			TEACHERS' RETIREMENT SYSTEM			Participant Directed					TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD	
	DEFINED BENEFIT PLAN	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED BENEFIT PLAN	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	JUDICIAL RETIREMENT	MILITARY RETIREMENT	SBS PLAN	DEFERRED COMP PLAN	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN		DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT
	AY21	AY6G	AY6J	AY22	AY 6H	AY6L	AY23	AY24	AY25/GW	GW	AY6E		AY6F
INVESTED ASSETS													
Short-term Fixed Income Pool	497	-	8	497	-	1	43	24	1,625		1	4	2,700
Intermediate-term Fixed Income Pool													-
Broad Market Fixed Income Pool													-
Retirement Fixed Income Pool	2,040,196	-	-	919,431	-	-	13,474	10,356			-	-	2,983,458
External Domestic Fixed Income Pool	-	-	-	-	-	-	-	-			-	-	-
Non-retirement Domestic Fixed Income Pool													-
TIPS							4,054						4,054
High Yield Pool	147,020	-	-	67,226	-	-	1,261				-	-	215,507
International Fixed Income Pool	198,276	-	-	90,600	-	-	1,482				-	-	290,359
Tobacco Revenue Fixed Income													-
Individually held debt securities and other instruments													-
Domestic Equity Pool	3,528,643	-	-	1,613,576	-	-	31,874	4,984			-	-	5,179,077
Non-retirement Domestic Equity Pool													-
International Equity Pool	1,437,509	-	-	643,542	-	-	15,471	2,057			-	-	2,098,580
SOA International Equity Pool													-
Emerging Markets Equity Pool	182,463	-	-	98,257	-	-					-	-	280,720
Private Equity Pool	574,864	-	-	262,862	-	-					-	-	837,725
Real Estate Pool	968,805	-	-	443,005	-	-	9,353				-	-	1,421,163
Other Investment Pool	73,099	-	-	33,426	-	-					-	-	106,525
Absolute Return Pool	236,789	-	-	108,271	-	-	2,073				-	-	347,133
Mortgage-related assets	1	-	-	31	-	-					-	-	32
Total Investments	9,388,161	-	8	4,280,726	-	1	79,086	17,422	1,625	-	1	4	13,767,034
Income receivable	69	-	-	7	-	-	-	-	15		-	-	90
Income earned, but not distributed from (to) other funds													-
Total managed investments	9,388,230	-	8	4,280,732	-	1	79,086	17,422	1,640	-	1	4	13,767,124
Participant directed investments									2,024,414	483,240			2,507,654
Total invested assets	9,388,230	-	8	4,280,732	-	1	79,086	17,422	2,026,054	483,240	1	4	16,274,778

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS
for the period July 1, 2006 through July 31, 2006
(in thousands of dollars)

INCOME AND CHANGES IN ASSETS													
	AY21	AY6G	AY6J	AY22	AY 6H	AY6L	AY23	AY24	AY25/GW	GW	AY6E	AY6F	
Short-term Fixed Income Pool	69	-	-	7	-	-	-	-	15		-	-	90
Intermediate-term Fixed Income Pool													-
Broad Market Fixed Income Pool													-
Retirement Fixed Income Pool	26,979	-	-	12,379	-	-	186	130			-	-	39,673
External Domestic Fixed Income Pool	(208)	-	-	(95)	-	-	(4)	(1)			-	-	(308)
Non-retirement Domestic Fixed Income Pool													-
TIPS							54						54
High Yield Pool	724	-	-	331	-	-	6				-	-	1,061
International Fixed Income Pool	1,950	-	-	891	-	-	15				-	-	2,855
Tobacco Revenue Fixed Income													-
Individually held debt securities and other instruments													-
Domestic Equity Pool	(27,585)	-	-	(12,612)	-	-	(256)	(33)			-	-	(40,485)
Non-retirement Domestic Equity Pool													-
International Equity Pool	8,723	-	-	3,905	-	-	94	12			-	-	12,734
SOA International Equity Pool													-
Emerging Markets Equity Pool	2,139	-	-	1,152	-	-					-	-	3,291
Private Equity Pool	492	-	-	225	-	-					-	-	717
Real Estate Pool	5,708	-	-	2,610	-	-	55				-	-	8,373
Other Investment Pool	1,387	-	-	634	-	-					-	-	2,021
Absolute Return Pool	(2,341)	-	-	(1,071)	-	-	(20)				-	-	(3,433)
Mortgage-related assets	-	-	-	-	-	-					-	-	-
Participant directed accounts									12,471	145			12,616
Total investment income (loss)	18,036	-	-	8,356	-	-	129	108	12,486	145	-	0	39,260
Total invested assets, beginning of period	9,372,663	-	-	4,293,550	-	-	79,276	15,673	2,022,377	483,955	-	-	16,267,495
Net contributions (withdrawals)	(2,504)	-	8	(21,189)	-	1	(319)	1,641	(8,809)	(860)	1	4	(32,028)
Transfers from (to) other funds													-
Commission Recapture	35	-	-	16	-	-	-	-			-	-	51
Total invested assets, end of period	9,388,230	-	8	4,280,732	-	1	79,086	17,422	2,026,054	483,240	1	4	16,274,778

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances.
- (b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools.
- (c) General Fund investment held outside of the GeFONSI investment pool.
- (d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments
- (e) Custodian is State Street Bank, assets are reported at amortized cost.
- (f) Custodian is USBank.
- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.